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PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Patent Application of

JOSE GABRIEL MENCHERO

Application No. 09/613,855

Filed: July 11, 2000

For: **METHOD AND SYSTEM FOR MULTI-PERIOD PERFORMANCE ATTRIBUTION**

Group Art Unit: 2164

Examiner: Nga B. Nguyen

**RESPONSE TO  
OFFICE ACTION**

#8/a  
3/23/02  
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Technology Center 210

400 Montgomery Street, Suite 1110  
San Francisco, CA 94104  
(415) 433-2250

**CERTIFICATE OF MAILING**

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GIRARD & EQUITZ LLP

Date: 03/01/02

By:

*Marsha A. Townsend*  
Marsha A. Townsend

Commissioner for Patents  
Washington, DC 20231

Sir:

This is in response to the Office Action mailed on December 20, 2001 in the referenced application. Please amend the application as follows and consider the following remarks.

IN THE CLAIMS:

Add the following new claims:

9. (New) An arithmetic performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods  $t$ , where  $t$  varies from 1 to  $T$ , comprising the steps of:

generating data indicative of coefficients  $(A + \alpha_t)$ , where the values  $\alpha_t$  are defined as

a

$$\alpha_t = \left[ \frac{R - \bar{R} - A \sum_{k=1}^T (R_k - \bar{R}_k)}{\sum_{k=1}^T (R_k - \bar{R}_k)^2} \right] (R_t - \bar{R}_t),$$

where  $R_t$  is a portfolio return for period  $t$ ,  $\bar{R}_t$  is a benchmark return for period  $t$ ,  $R$  is determined by



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In re Patent Application of: Jose Gabriel Menchero

Attorney's Docket No. VTEK-100

Application No. 09/613,855

Group Art Unit: 2164

Filed July 11, 2000

Examiner: NGA B. NGUYEN

For: **METHOD AND SYSTEM FOR MULTI-PERIOD PERFORMANCE ATTRIBUTION**

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Washington, DC 20231

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Technology Center 2100

Sir:

Transmitted herewith is a *Response to Office Action* in the above-identified application.

The fee has been calculated as shown below.

|   | Claims Remaining<br>After Amendment | Highest Number<br>Previously Paid For | Present<br>Extra | Rate  | Additional<br>Fee |
|---|-------------------------------------|---------------------------------------|------------------|-------|-------------------|
| Total   | 12                                  | 20                                    | 0                | \$18  | \$0               |
| Independent   | 8                                   | 6                                     | 2                | \$84  | \$168.00          |
| <input type="checkbox"/> First Presentation of Multiple Dependent Claims              |                                     |                                       |                  | \$280 | \$0               |
|   |                                     |                                       |                  | Total | \$168.00          |
| <input type="checkbox"/> Small Entity 50 percent Filing Fee Reduction (if applicable) |                                     |                                       |                  |       | \$0               |

- ☐ No additional fee is required.
- ☒ A check in the amount of \$168.00 is attached.
- ☒ Please charge any additional fees, including any fees necessary for extensions of time, or credit overpayment to Deposit Account No. 50-1697. **A duplicate copy of this sheet is enclosed.**
- ☐ Petition for extension of time. The undersigned attorney of record hereby petitions for an extension of time pursuant to 37 C.F.R. § 1.136(a), as may be required, to file this response.

GIRARD & EQUITZ LLP

March 1, 2002  
Date

By: Alfred A. Equitz

Alfred A. Equitz  
Registration Number 30,922  
Attorney(s) or Agent(s) of Record

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Dated: MARCH 1, 2002

By: Marsha A. Townsend  
Marsha A. Townsend